

# FACTSHEET - AS OF 24-May-2024

## F.A.Z. Banken Index

### DESCRIPTION

The F.A.Z. Banken-Index includes those companies from the F.A.Z. Index which are active in the banking industry. It is adjusted annually and calculated in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA3AA7 / SLA3AA	Base Value / Base Date	100 Points / 31.12.1961
Bloomberg / Reuters	FAZIUBNK Index / .FAZIUBNK	Last Price	479.62
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 17:45pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.1961
Index Members	3		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.23%	33.95%	41.49%	62.99%	33.95%	47.81%
Performance (p.a.)						32.66%
Volatility (p.a.)	32.96%	25.79%	23.44%	23.46%	25.27%	28.46%
High	479.62	479.62	479.62	479.62	479.62	479.62
Low	444.64	356.74	337.26	285.27	338.44	266.44
Sharpe Ratio*	3.18	8.67	4.19	2.57	4.07	1.01
Max. Drawdown	-6.80%	-6.80%	-10.32%	-12.34%	-10.32%	-25.50%
VaR 95 \ 99				-34.8% \ -68.5%		-43.9% \ -106.0%
CVaR 95 \ 99				-56.6% \ -91.8%		-74.1% \ -127.0%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	60.78%
COMMERZBANK AG	CBK GY Equity	DE	EUR	37.74%
DEUTSCHE PFANDBRIEFBANK AG	PBB GY Equity	DE	EUR	1.48%

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